

On the integral representations for Dunkl kernels of type A_2 .

Béchir Amri

Université Tunis El Manar
Faculté des Sciences de Tunis
Département de Mathématiques
Laboratoire d'Analyse Mathématiques et Applications LR11ES11
2092- El Manar I, Tunis TUNISIA
bechir.amri@ipeit.rnu.tn

Abstract

We give an explicit integral formula for the Dunkl kernel associated to root system of type A_2 and parameter $k > 0$, by exploiting recent result in [1].¹

1 Introduction

In this paper we mainly focus on Dunkl kernels associated to root systems of type A , for a purpose of finding an explicit representation integrals for these functions, following our recent work on symmetric case. We outline here a simple method that leads us to such formulas for the A_2 root system and provide a short and elementary proof of Dunkl's formula for the intertwining operator established in [2] for parameter $k > 1/2$. General references are [2, 3, 4, 5, 7, 8, 9].

Following the notations given in [1], letting \mathbb{V} be the hyperplane,

$$\mathbb{V} = \{(x, y, z) \in \mathbb{R}^3; x + y + z = 0\}$$

and the root system $R = \{\pm(e_1 - e_2), \pm(e_1 - e_3), \pm(e_2 - e_3)\}$ where (e_1, e_2, e_3) is the standard basis of the Euclidean space \mathbb{R}^3 . Fixe $(e_1 - e_2, e_2 - e_3)$ as the basis of simple root and C the corresponding fundamental Weyl chamber,

$$C = \{\lambda = (\lambda_1, \lambda_2, \lambda_3); \lambda_3 < \lambda_2 < \lambda_1\}.$$

The Weyl group is isomorphic to the symmetric group S_3 . The Dunkl operators are given by

$$T_i = \frac{\partial}{\partial x_i} + k \sum_{1 \leq j \neq i \leq 3} \frac{1 - s_{i,j}}{x_i - x_j}, \quad i = 1, 2, 3$$

where k is a positive real parameter and $s_{i,j}$ acts on functions of variables (x_1, x_2, x_3) by interchanging the variables x_i and x_j . The Dunkl kernel $E_k(., y)$, $y \in \mathbb{R}^3$, characterized by being the unique solution of the following eigenvalue problem

$$T_i(E_k(., y))(x) = y_i E_k(x, y); \quad E(0, y) = 0, \quad i = 1, 2, 3.$$

¹

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Let J_k the generalized Bessel function associated with R and k , given by

$$J_k(x, y) = \frac{1}{6} \sum_{\sigma \in G} E_k(\sigma.x, y). \quad (1.1)$$

The functions J_k are related to the ordinary modified Bessel functions $\mathcal{J}_{k-\frac{1}{2}}$ by (see [1]):

$$J_k(\mu, \lambda) = \frac{\Gamma(3k)}{V(\lambda)^{2k-1}\Gamma(k)^3} \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}_{k-\frac{1}{2}}\left(\frac{(\mu_1-\mu_2)(\nu_1-\nu_2)}{2}\right) (\nu_1-\nu_2) W_k(\mu, \lambda) d\nu_1 d\nu_2,$$

for all $\lambda = (\lambda_1, \lambda_2, \lambda_3) \in \mathbb{V} \cap C$ and $\mu \in \mathbb{R}^3$, where

$$\begin{aligned} V(\lambda) &= (\lambda_1 - \lambda_2)(\lambda_1 - \lambda_3)(\lambda_1 - \lambda_3) \\ W_k(\nu, \lambda) &= \left((\lambda_1 - \nu_1)(\lambda_1 - \nu_2)(\lambda_2 - \nu_2)(\nu_1 - \lambda_2)(\nu_1 - \lambda_3)(\nu_2 - \lambda_3) \right)^{k-1}. \end{aligned}$$

Recall here that

$$\mathcal{J}_{k-\frac{1}{2}}(z) = \frac{\Gamma(2k)}{2^{2k-1}\Gamma(k)^2} \int_{-1}^1 e^{zt} (1-t^2)^{k-1} dt; \quad z \in \mathbb{R}.$$

In the next section we shall use this fact to construct an integral formula for E_k . The following theorem is the main result of this article.

Theorem 1. *The Dunkl kernel of type A_2 has the following integral formula*

$$\begin{aligned} E_k(\mu, \lambda) &= \frac{\Gamma(3k)}{V(\lambda)^{2k}\Gamma(k)^3} \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} \left\{ 3(\lambda_1 - \lambda_2)(\nu_1 - \nu_2) \mathcal{J}_{k-\frac{1}{2}}\left(\frac{(\mu_1-\mu_2)(\nu_1-\nu_2)}{2}\right) \right. \\ &\quad \left. - 6\left(\nu_1\nu_2 + \frac{\lambda_3}{2}(\nu_1 + \nu_2) + \lambda_1\lambda_2\right) \mathcal{J}'_{k-\frac{1}{2}}\left(\frac{(\mu_1-\mu_2)(\nu_1-\nu_2)}{2}\right) \right\} \\ &\quad (\lambda_3 - \nu_1)(\lambda_3 - \nu_2) e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} W_k(\nu, \lambda) d\nu_1 d\nu_2, \end{aligned} \quad (1.2)$$

for all $\lambda \in \mathbb{V} \cap C$ and $\mu \in \mathbb{R}^3$.

2 Outline the proof

An interesting relation between J_k and J_{k+1} is given in ([6], p.369) by the following functional equation

$$T_V(J_{k+1}(\cdot, y)V(\cdot))(x) = \gamma_k J_k(x, y) \quad (2.1)$$

where $T_V = (T_1 - T_2)(T_2 - T_3)(T_1 - T_3)$ and $\gamma_k = T_V(V(\cdot))(0) = \left((2k+1)(3k+1)(3k+2)\right)^{-1}$.

This together with Proposition 1.4 of [4] implies

$$\sum_{\sigma \in G} \det(\sigma) E_k(\sigma.\mu, \lambda) = \gamma_k V(\mu) V(\lambda) J_{k+1}(\mu, \lambda). \quad (2.2)$$

Combining (2.2) with (1.1) yields for all $\mu \in \mathbb{R}^3$ and $\lambda \in \mathbb{V}$

$$E_k(\mu, \lambda) + E_k(\mu, \sigma.\lambda) + E_k(\mu, \sigma^2.\lambda) = \frac{1}{2} \left(\gamma_k V(\lambda) V(\mu) J_{k+1}(\mu, \lambda) + 6J_k(\mu, \lambda) \right) \quad (2.3)$$

where $\sigma = s_{1,3}s_{1,2}$. This is a starting point from which we have the following

Lemma 1. *Let $\lambda \in \mathbb{V}$ and T be the operator*

$$T = \frac{2\lambda_1 + \lambda_2}{\lambda_1^2 + \lambda_2^2 + \lambda_1\lambda_2} T_1 + \frac{2\lambda_2 + \lambda_1}{\lambda_1^2 + \lambda_2^2 + \lambda_1\lambda_2} T_2 + 1 = \alpha(\lambda) T_1 + \beta(\lambda) T_2 + 1$$

Then we have

$$E_k(\mu, \lambda) = T \left(\frac{\gamma_k}{6} V(\lambda) V(\cdot) J_{k+1}(\cdot, \lambda) + J_k(\cdot, \lambda) \right) (\mu), \quad \mu \in \mathbb{R}^3.$$

The proof is a straightforward calculation which we shall omit. However, to obtain our integral formula for E_k , it therefore comes down to express the following terms with suitable integrals

- (i) $V(\mu) J_{k+1}(\mu, \lambda)$
- (ii) $(\mu_1 - \mu_2)(\mu_2 - \mu_3) J_{k+1}(\mu, \lambda)$
- (iii) $(\mu_1 - \mu_2)(\mu_1 - \mu_3) J_{k+1}(\mu, \lambda)$
- (iv) $T_1(V(\cdot) J_{k+1}(\cdot, \lambda)(\mu) = V(\mu) \frac{\partial J_{k+1}}{\partial \mu_1}(\mu, \lambda) + (2k+1) \frac{\partial V(\mu)}{\partial \mu_1} J_{k+1}(\mu, \lambda)$
- (v) $T_2(V(\cdot) J_{k+1}(\cdot, \lambda)(\mu) = V(\mu) \frac{\partial J_{k+1}}{\partial \mu_2}(\mu, \lambda) + (2k+1) \frac{\partial V(\mu)}{\partial \mu_2} J_{k+1}(\mu, \lambda)$

We will need to use the following classical equations of the modified Bessel function \mathcal{J}_α , $\alpha > -\frac{1}{2}$,

$$z \mathcal{J}_{\alpha+1}(z) = 2(\alpha+1) \mathcal{J}'_\alpha(z) \quad (2.4)$$

$$\mathcal{J}_\alpha(z) = \mathcal{J}''_\alpha(z) + \frac{2\alpha+1}{z} \mathcal{J}'_\alpha(z) \quad (2.5)$$

and the following facts:

$$(\mu_1 - \mu_2)(\mu_1 - \mu_3) = \frac{(\mu_1 - \mu_2)(\mu_1 + \mu_2 - 2\mu_3) + (\mu_1 - \mu_2)^2}{2} \quad (2.6)$$

$$(\mu_1 - \mu_2)(\mu_2 - \mu_3) = \frac{(\mu_1 - \mu_2)(\mu_1 + \mu_2 - 2\mu_3) - (\mu_1 - \mu_2)^2}{2} \quad (2.7)$$

$$(\mu_1 - \mu_3)(\mu_2 - \mu_3) = \frac{(\mu_1 + \mu_2 - 2\mu_3)^2 - (\mu_1 - \mu_2)^2}{4} \quad (2.8)$$

$$V(\mu) = \frac{(\mu_1 + \mu_2 - 2\mu_3)^2(\mu_1 - \mu_2) - (\mu_1 - \mu_2)^3}{4}. \quad (2.9)$$

First, from (2.4) we have

$$\begin{aligned} & (\mu_1 - \mu_2) J_{k+1}(\mu, \lambda) \\ &= \frac{(4k+2)\Gamma(3k+3)}{V(\lambda)^{2k+1}\Gamma(k+1)^3} \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} e^{\frac{(\mu_1 + \mu_2 - 2\mu_3)(\nu_1 + \nu_2)}{2}} \mathcal{J}'_{k-\frac{1}{2}} \left(\frac{(\mu_1 - \mu_2)(\nu_1 - \nu_2)}{2} \right) \\ & \quad W_{k+1}(\nu, \lambda) d\nu_1 d\nu_2 \end{aligned}$$

and by using integration by parts,

$$\begin{aligned} & (\mu_1 - \mu_2)^2 J_{k+1}(\mu, \lambda) \\ &= \frac{(4k+2)\Gamma(3k+3)}{V(\lambda)^{2k+1}\Gamma(k+1)^3} \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} e^{\frac{(\mu_1 + \mu_2 - 2\mu_3)(\nu_1 + \nu_2)}{2}} \mathcal{J}_{k-\frac{1}{2}} \left(\frac{(\mu_1 - \mu_2)(\nu_1 - \nu_2)}{2} \right) \\ & \quad (\partial_{\nu_1} - \partial_{\nu_2}) W_{k+1}(\nu, \lambda) d\nu_1 d\nu_2. \end{aligned}$$

Making use of (2.5) we have

$$\begin{aligned}
& (\mu_1 - \mu_2)^3 J_{k+1}(\mu, \lambda) \\
&= - \frac{(4k+2)\Gamma(3k+3)}{V(\lambda)^{2k+1}\Gamma(k+1)^3} \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} (\mu_1 - \mu_2) e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}_{k-\frac{1}{2}}'' \left(\frac{(\mu_1 - \mu_2)(\nu_1 - \nu_2)}{2} \right) \\
&\quad (\partial_{\nu_1} - \partial_{\nu_2}) W_{k+1}(\nu, \lambda) d\nu_1 d\nu_2 \\
&\quad - \frac{4k(4k+2)\Gamma(3k+3)}{V(\lambda)^{2k+1}\Gamma(k+1)^3} \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}_{k-\frac{1}{2}}' \left(\frac{(\mu_1 - \mu_2)(\nu_1 - \nu_2)}{2} \right) \\
&\quad \frac{(\partial_{\nu_1} - \partial_{\nu_2}) W_{k+1}(\nu, \lambda)}{\nu_1 - \nu_2} d\nu_1 d\nu_2.
\end{aligned}$$

and by integration by parts one-time,

$$\begin{aligned}
& (\mu_1 + \mu_2 - 2\mu_3)^2 (\mu_1 - \mu_2) J_{k+1}(\mu, \lambda) \\
&= - \frac{(4k+2)\Gamma(3k+3)}{V(\lambda)^{2k+1}\Gamma(k+1)^3} \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} (\mu_1 + \mu_2 - 2\mu_3) e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}_{k-\frac{1}{2}}' \left(\frac{(\mu_1 - \mu_2)(\nu_1 - \nu_2)}{2} \right) \\
&\quad (\partial_{\nu_1} + \partial_{\nu_2}) W_{k+1}(\nu, \lambda) d\nu_1 d\nu_2.
\end{aligned}$$

Note that the condition $k > 0$ is not sufficient to make an integration by parts again using the derivative operators $\partial_{\nu_1} + \partial_{\nu_2}$ or $\partial_{\nu_1} - \partial_{\nu_2}$, because the appearance of $\partial_{\nu_1}^2 W_{k+1}$ and $\partial_{\nu_2}^2 W_{k+1}$. However, we see that

$$\begin{aligned}
& - (\mu_1 + \mu_2 - 2\mu_3) e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}_{k-\frac{1}{2}}' \left(\frac{(\mu_1 - \mu_2)(\nu_1 - \nu_2)}{2} \right) (\partial_{\nu_1} + \partial_{\nu_2}) W_{k+1}(\nu, \lambda) \\
& + (\mu_1 - \mu_2) e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}_{k-\frac{1}{2}}'' \left(\frac{(\mu_1 - \mu_2)(\nu_1 - \nu_2)}{2} \right) (\partial_{\nu_1} - \partial_{\nu_2}) W_{k+1}(\nu, \lambda) \\
& = -2\partial_{\nu_1} \left\{ e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}_{k-\frac{1}{2}}' \left(\frac{(\mu_1 - \mu_2)(\nu_1 - \nu_2)}{2} \right) \right\} \partial_{\nu_2} W_{k+1}(\nu, \lambda) \\
& \quad -2\partial_{\nu_2} \left\{ e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}_{k-\frac{1}{2}}' \left(\frac{(\mu_1 - \mu_2)(\nu_1 - \nu_2)}{2} \right) \right\} \partial_{\nu_1} W_{k+1}(\nu, \lambda).
\end{aligned}$$

Thus from (2.9) and integration by parts we obtain

$$\begin{aligned}
& V(\mu) J_{k+1}(\mu, \lambda) \\
&= \frac{(4k+2)\Gamma(3k+3)}{V(\lambda)^{2k+1}\Gamma(k+1)^3} \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}_{k-\frac{1}{2}}' \left(\frac{(\mu_1 - \mu_2)(\nu_1 - \nu_2)}{2} \right) \\
&\quad \left(\partial_{\nu_1} \partial_{\nu_2} + k \frac{\partial_{\nu_1} - \partial_{\nu_2}}{\nu_1 - \nu_2} \right) W_{k+1}(\nu, \lambda) d\nu_1 d\nu_2
\end{aligned}$$

which is a nice integral formula for (i).

Next, using (2.6) and (2.7) with integration by parts,

$$\begin{aligned}
& (\mu_1 - \mu_2)(\mu_1 - \mu_3)J_{k+1}(\mu, \lambda) \\
&= -\frac{(4k+2)\Gamma(3k+3)}{V(\lambda)^{2k+1}\Gamma(k+1)^3} \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}_{k-\frac{1}{2}}\left(\frac{(\mu_1-\mu_2)(\nu_1-\nu_2)}{2}\right) \\
&\quad (\partial_{\nu_1} - \partial_{\nu_2})W_{k+1}(\nu, \lambda) d\nu_1 d\nu_2 \\
&\quad -\frac{(4k+2)\Gamma(3k+3)}{V(\lambda)^{2k+1}\Gamma(k+1)^3} \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}'_{k-\frac{1}{2}}\left(\frac{(\mu_1-\mu_2)(\nu_1-\nu_2)}{2}\right) \\
&\quad (\partial_{\nu_1} + \partial_{\nu_2})W_{k+1}(\nu, \lambda) d\nu_1 d\nu_2
\end{aligned}$$

and

$$\begin{aligned}
& (\mu_1 - \mu_2)(\mu_2 - \mu_3)J_{k+1}(\mu, \lambda) \\
&= \frac{(2k+1)\Gamma(3k+3)}{V(\lambda)^{2k+1}\Gamma(k+1)^3} \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}_{k-\frac{1}{2}}\left(\frac{(\mu_1-\mu_2)(\nu_1-\nu_2)}{2}\right) \\
&\quad (\partial_{\nu_1} - \partial_{\nu_2})W_{k+1}(\lambda, \mu) d\nu_1 d\nu_2 \\
&\quad -\frac{(2k+1)\Gamma(3k+3)}{V(\lambda)^{2k+1}\Gamma(k+1)^3} \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}'_{k-\frac{1}{2}}\left(\frac{(\mu_1-\mu_2)(\nu_1-\nu_2)}{2}\right) \\
&\quad (\partial_{\nu_1} + \partial_{\nu_2})W_{k+1}(\nu, \lambda) d\nu_1 d\nu_2.
\end{aligned}$$

For (iv) we make use of the fact that

$$z\mathcal{J}'_{\alpha+1}(z) = 2(\alpha+1)\left(\mathcal{J}_\alpha(z) - \mathcal{J}_{\alpha+1}(z)\right),$$

and write

$$\begin{aligned}
& V(\mu)\frac{\partial J_{k+1}}{\partial \mu_1}(\mu) \\
&= \frac{\Gamma(3k+3)}{2V(\lambda)^{2k+1}\Gamma(k+1)^3} V(\mu) \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}_{k+\frac{1}{2}}\left(\frac{(\mu_1-\mu_2)(\nu_1-\nu_2)}{2}\right) \\
&\quad (\nu_1 - \nu_2)(\nu_1 + \nu_2)W_{k+1}(\nu, \lambda) d\nu_1 d\nu_2 \\
&\quad + \frac{(2k+1)\Gamma(3k+3)}{V(\lambda)^{2k+1}\Gamma(k+1)^3} (\mu_1 - \mu_3)(\mu_2 - \mu_3) \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}_{k-\frac{1}{2}}\left(\frac{(\mu_1-\mu_2)(\nu_1-\nu_2)}{2}\right) \\
&\quad (\nu_1 - \nu_2)W_{k+1}(\nu, \lambda) d\nu_1 d\nu_2 \\
&\quad - (2k+1)(\mu_1 - \mu_3)(\mu_2 - \mu_3)J_{k+1}.
\end{aligned}$$

Proceeding as for the integral representation of (i), we have

$$\begin{aligned}
& \frac{\Gamma(3k+3)}{2V(\lambda)^{2k+1}\Gamma(k+1)^3} \left\{ V(\mu) \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}_{k+\frac{1}{2}}\left(\frac{(\mu_1-\mu_2)(\nu_1-\nu_2)}{2}\right) \right. \\
&\quad \left. (\nu_1 - \nu_2)(\nu_1 + \nu_2)W_{k+1}(\nu, \lambda) d\nu_1 d\nu_2 \right\} \\
&= \frac{(2k+1)\Gamma(3k+3)}{V(\lambda)^{2k+1}\Gamma(k+1)^3} \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}'_{k-\frac{1}{2}}\left(\frac{(\mu_1-\mu_2)(\nu_1-\nu_2)}{2}\right) \\
&\quad \left\{ \partial_{\nu_1} \partial_{\nu_2} \left((\nu_1 + \nu_2)W_{k+1}(\nu, \lambda) \right) + k \frac{(\partial_{\nu_1} - \partial_{\nu_2}) \left((\nu_1 + \nu_2)W_{k+1}(\nu, \lambda) \right)}{\nu_1 - \nu_2} \right\} d\nu_1 d\nu_2.
\end{aligned}$$

On the other hand, by using (2.5) and (2.8) with integration by parts,

$$\begin{aligned}
& \frac{(2k+1)\Gamma(3k+3)}{V(\lambda)^{2k+1}\Gamma(k+1)^3} (\mu_1 - \mu_3)(\mu_2 - \mu_3) \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}_{k-\frac{1}{2}} \left(\frac{(\mu_1 - \mu_2)(\nu_1 - \nu_2)}{2} \right) \\
& \quad (\nu_1 - \nu_2) W_{k+1}(\nu, \lambda) d\nu_1 d\nu_2 \\
= & - \frac{(2k+1)\Gamma(3k+3)}{4V(\lambda)^{2k+1}\Gamma(k+1)^3} \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} (\mu_1 + \mu_2 - 2\mu_3) e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}_{k-\frac{1}{2}} \left(\frac{(\mu_1 - \mu_2)(\nu_1 - \nu_2)}{2} \right) \\
& \quad (\partial\nu_1 + \partial\nu_2) (\nu_1 - \nu_2) W_{k+1}(\nu, \lambda) d\nu_1 d\nu_2 \\
+ & \frac{(2k+1)\Gamma(3k+3)}{4V(\lambda)^{2k+1}\Gamma(k+1)^3} \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} (\mu_1 - \mu_2) e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}'_{k-\frac{1}{2}} \left(\frac{(\mu_1 - \mu_2)(\nu_1 - \nu_2)}{2} \right) \\
& \quad (\partial\nu_1 - \partial\nu_2) (\nu_1 - \nu_2) W_{k+1}(\nu, \lambda) d\nu_1 d\nu_2 \\
+ & \frac{k(2k+1)\Gamma(3k+3)}{V(\lambda)^{2k+1}\Gamma(k+1)^3} \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}_{k-\frac{1}{2}} \left(\frac{(\mu_1 - \mu_2)(\nu_1 - \nu_2)}{2} \right) \\
& \quad (\partial\nu_1 - \partial\nu_2) W_{k+1}(\nu, \lambda) d\nu_1 d\nu_2.
\end{aligned}$$

As we noted above for the use of integration by parts a second time, we can do it by the following observations

$$\begin{aligned}
- & (\mu_1 + \mu_2 - 2\mu_3) e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}_{k-\frac{1}{2}} \left(\frac{(\mu_1 - \mu_2)(\nu_1 - \nu_2)}{2} \right) (\partial\nu_1 + \partial\nu_2) ((\nu_1 - \nu_2) W_{k+1}(\nu, \lambda)) \\
+ & (\mu_1 - \mu_2) e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}'_{k-\frac{1}{2}} \left(\frac{(\mu_1 - \mu_2)(\nu_1 - \nu_2)}{2} \right) (\partial\nu_1 - \partial\nu_2) ((\nu_1 - \nu_2) W_{k+1}(\nu, \lambda)) \\
= & -2\partial\nu_1 \left\{ e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}'_{k-\frac{1}{2}} \left(\frac{(\mu_1 - \mu_2)(\nu_1 - \nu_2)}{2} \right) \right\} \partial\nu_2 ((\nu_1 - \nu_2) W_{k+1}(\nu, \lambda)) \\
& -2\partial\nu_2 \left\{ e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}'_{k-\frac{1}{2}} \left(\frac{(\mu_1 - \mu_2)(\nu_1 - \nu_2)}{2} \right) \right\} \partial\nu_1 ((\nu_1 - \nu_2) W_{k+1}(\nu, \lambda)).
\end{aligned}$$

Thus

$$\begin{aligned}
& \frac{(2k+1)\Gamma(3k+3)}{V(\lambda)^{2k+1}\Gamma(k+1)^3} (\mu_1 - \mu_3)(\mu_2 - \mu_3) \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}_{k-\frac{1}{2}} \left(\frac{(\mu_1 - \mu_2)(\nu_1 - \nu_2)}{2} \right) \\
& \quad (\nu_1 - \nu_2) W_{k+1}(\nu, \lambda) d\nu_1 d\nu_2 \\
= & \frac{(2k+1)\Gamma(3k+3)}{V(\lambda)^{2k+1}\Gamma(k+1)^3} \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}_{k-\frac{1}{2}} \left(\frac{(\mu_1 - \mu_2)(\nu_1 - \nu_2)}{2} \right) \\
& \quad \left\{ \partial\nu_1 \partial\nu_2 ((\nu_1 - \nu_2) W_{k+1}(\nu, \lambda)) + k(\partial\nu_1 - \partial\nu_2) W_{k+1}(\nu, \lambda) \right\} d\nu_1 d\nu_2.
\end{aligned}$$

From these calculations it follows that

$$\begin{aligned}
& T_1(V(\cdot)J_{k+1}(\cdot, \lambda))(\mu) \\
&= V(\mu)\frac{\partial J_{k+1}}{\partial \mu_1}(\mu) + (2k+1)\left((\mu_1 - \mu_3)(\mu_2 - \mu_3) + (\mu_1 - \mu_2)(\mu_2 - \mu_3)\right)J_{k+1}(\mu) \\
&= \frac{(2k+1)\Gamma(3k+3)}{V(\lambda)^{2k+1}\Gamma(k+1)^3} \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}'_{k-\frac{1}{2}}\left(\frac{(\mu_1-\mu_2)(\nu_1-\nu_2)}{2}\right) \\
&\quad \left\{(\nu_1+\nu_2)\left(\partial\nu_1\partial\nu_2 + k\frac{\partial\nu_1-\partial\nu_2}{\nu_1-\nu_2}\right) - 2k(\partial\nu_1+\partial\nu_2)\right\} W_{k+1}(\nu, \lambda) d\nu_1 d\nu_2 \\
&+ \frac{(2k+1)\Gamma(3k+3)}{V(\lambda)^{2k+1}\Gamma(k+1)^3} \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}_{k-\frac{1}{2}}\left(\frac{(\mu_1-\mu_2)(\nu_1-\nu_2)}{2}\right) \\
&\quad (\nu_1-\nu_2)\left(\partial\nu_1\partial\nu_2 + 3k\frac{(\partial\nu_1-\partial\nu_2)}{\nu_1-\nu_2}\right) W_{k+1}(\nu, \lambda) d\nu_1 d\nu_2
\end{aligned}$$

By the fact that

$$T_2(V(\cdot)J_{k+1}(\cdot, \lambda))(\mu_1, \mu_2, \mu_3) = -T_1(V(\cdot)J_{k+1}(\cdot, \lambda))(\mu_2, \mu_1, \mu_3)$$

we also have

$$\begin{aligned}
& T_2(V(\cdot)J_{k+1}(\cdot, \lambda))(\mu) \\
&= \frac{(2k+1)\Gamma(3k+3)}{V(\lambda)^{2k+1}\Gamma(k+1)^3} \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}'_{k-\frac{1}{2}}\left(\frac{(\mu_1-\mu_2)(\nu_1-\nu_2)}{2}\right) \\
&\quad \left\{(\nu_1+\nu_2)\left(\partial\nu_1\partial\nu_2 + k\frac{\partial\nu_1-\partial\nu_2}{\nu_1-\nu_2}\right) - 2k(\partial\nu_1+\partial\nu_2)\right\} W_{k+1}(\nu, \lambda) d\nu_1 d\nu_2 \\
&- \frac{(2k+1)\Gamma(3k+3)}{V(\lambda)^{2k+1}\Gamma(k+1)^3} \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}_{k-\frac{1}{2}}\left(\frac{(\mu_1-\mu_2)(\nu_1-\nu_2)}{2}\right) (\nu_1-\nu_2) \\
&\quad \left(\partial\nu_1\partial\nu_2 + 3k\frac{(\partial\nu_1-\partial\nu_2)}{\nu_1-\nu_2}\right) W_{k+1}(\nu, \lambda) d\nu_1 d\nu_2 .
\end{aligned}$$

By virtue of these integral formulas we obtain

$$\begin{aligned}
& T(V(\cdot)J_{k+1}(\cdot, \lambda))(\mu) \\
&= \frac{(2k+1)\Gamma(3k+3)}{V(\lambda)^{2k+1}\Gamma(k+1)^3} \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}'_{k-\frac{1}{2}}\left(\frac{(\mu_1-\mu_2)(\nu_1-\nu_2)}{2}\right) \\
&\quad \left\{((\alpha+\beta)(\nu_1+\nu_2)+2)\left(\partial\nu_1\partial\nu_2 + k\frac{\partial\nu_1-\partial\nu_2}{\nu_1-\nu_2}\right) - 2k(\alpha+\beta)(\partial\nu_1+\partial\nu_2)\right\} W_{k+1}(\nu, \lambda) d\nu_1 d\nu_2 \\
&+ \frac{(2k+1)\Gamma(3k+3)}{V(\lambda)^{2k+1}\Gamma(k+1)^3} \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} e^{\frac{(\mu_1+\mu_2-2\mu_3)(\nu_1+\nu_2)}{2}} \mathcal{J}_{k-\frac{1}{2}}\left(\frac{(\mu_1-\mu_2)(\nu_1-\nu_2)}{2}\right) (\nu_1-\nu_2) \\
&\quad (\alpha-\beta)\left(\partial\nu_1\partial\nu_2 + 3k\frac{\partial\nu_1-\partial\nu_2}{\nu_1-\nu_2}\right) W_{k+1}(\nu, \lambda) d\nu_1 d\nu_2 .
\end{aligned}$$

Put $a(\lambda) = \lambda_1\lambda_2 + \lambda_1\lambda_3 + \lambda_2\lambda_3$ and $b(\lambda) = -\lambda_1\lambda_2\lambda_3$, we have

$$\begin{aligned}
& \left(\partial \nu_1 \partial \nu_2 + k \frac{\partial \nu_1 - \partial \nu_2}{\nu_1 - \nu_2} \right) W_{k+1}(\nu, \lambda) = -k^2 \left(6\nu_1^2 \nu_2^2 + 2a(\nu_1^2 + \nu_2^2 + \nu_1 \nu_2) + 3b(\nu_1 + \nu_2) \right) W_k(\nu, \lambda) \\
& \left\{ (\nu_1 + \nu_2) \left(\partial \nu_1 \partial \nu_2 + k \frac{\partial \nu_1 - \partial \nu_2}{\nu_1 - \nu_2} \right) - 2k(\partial \nu_1 + \partial \nu_2) \right\} W_{k+1}(\nu, \lambda) \\
& \quad = k^2 \left(2a\nu_1 \nu_2 (\nu_1 + \nu_2) + 3b(\nu_1 - \nu_2)^2 + 2a^2(\nu_1 + \nu_2) + 4ab \right) W_k(\nu, \lambda) \\
& \left(\partial \nu_1 \partial \nu_2 + 3k \frac{(\partial \nu_1 - \partial \nu_2)}{\nu_1 - \nu_2} \right) W_{k+1}(\nu, \lambda) = k^2 \left(-6a\nu_1 \nu_2 - 9b(\nu_1 + \nu_2) + 2a^2 \right) W_k(\nu, \lambda) \\
& \left\{ ((\alpha + \beta)(\nu_1 + \nu_2) + 2) \left(\partial \nu_1 \partial \nu_2 + k \frac{\partial \nu_1 - \partial \nu_2}{\nu_1 - \nu_2} \right) - 2k(\alpha + \beta)(\partial \nu_1 + \partial \nu_2) \right\} W_{k+1}(\nu, \lambda) \\
& = -k^2 \left(12\nu_1^2 \nu_2^2 + 4a(\nu_1^2 + \nu_2^2 + \nu_1 \nu_2) + 6b(\nu_1 + \nu_2) \right) W_k(\nu, \lambda) \\
& \quad + (\alpha + \beta) k^2 \left(2a\nu_1 \nu_2 (\nu_1 + \nu_2) + 3b(\nu_1 - \nu_2)^2 + 2a^2(\nu_1 + \nu_2) + 4ab \right) W_k(\nu, \lambda).
\end{aligned}$$

We finally obtain

$$\begin{aligned}
E_k(\mu, \lambda) &= \frac{\Gamma(3k)}{V(\lambda)^{2k} \Gamma(k)^3} \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} e^{\frac{(\mu_1 + \mu_2 - 2\mu_3)(\nu_1 + \nu_2)}{2}} \mathcal{J}_{k-\frac{1}{2}} \left(\frac{(\mu_1 - \mu_2)(\nu_1 - \nu_2)}{2} \right) (\nu_1 - \nu_2) \\
& \quad \left\{ \frac{\alpha - \beta}{2} \left(-6a\nu_1 \nu_2 - 9b(\nu_1 + \nu_2) + 2a^2 \right) + \left(\frac{\alpha + \beta}{2} (\nu_1 + \nu_2) + 1 \right) V(\lambda) \right\} W_k(\nu, \lambda) d\nu_1 d\nu_2 \\
& + \frac{\Gamma(3k)}{V(\lambda)^{2k} \Gamma(k)^3} \int_{\lambda_2}^{\lambda_1} \int_{\lambda_3}^{\lambda_2} e^{\frac{(\mu_1 + \mu_2 - 2\mu_3)(\nu_1 + \nu_2)}{2}} \mathcal{J}'_{k-\frac{1}{2}} \left(\frac{(\mu_1 - \mu_2)(\nu_1 - \nu_2)}{2} \right) \\
& \quad \left\{ \frac{(\alpha + \beta)}{2} \left(2a\nu_1 \nu_2 (\nu_1 + \nu_2) + 3b(\nu_1 - \nu_2)^2 + 2a^2(\nu_1 + \nu_2) + 4ab \right) \right. \\
& \quad \left. - \left(6\nu_1^2 \nu_2^2 + 2a(\nu_1^2 + \nu_2^2 + \nu_1 \nu_2) + 3b(\nu_1 + \nu_2) \right) + \frac{\alpha - \beta}{2} (\nu_1 - \nu_2)^2 V(\lambda) \right\} W_k(\nu, \lambda) d\nu_1 d\nu_2
\end{aligned}$$

where,

$$\begin{aligned}
& \frac{\alpha - \beta}{2} \left(-6a\nu_1 \nu_2 - 9b(\nu_1 + \nu_2) + 2a^2 \right) + \left(\frac{\alpha + \beta}{2} (\nu_1 + \nu_2) + 1 \right) V(\lambda) \\
& = 3(\lambda_1 - \lambda_2)\nu_1 \nu_2 + 3(\lambda_1^2 - \lambda_2^2)(\nu_1 + \nu_2) + 3\lambda_3^2(\lambda_1 - \lambda_2) \\
& = 3(\lambda_1 - \lambda_2)(\lambda_3 - \nu_1)(\lambda_3 - \nu_2), \\
& \left\{ \frac{(\alpha + \beta)}{2} \left(2a\nu_1 \nu_2 (\nu_1 + \nu_2) + 3b(\nu_1 - \nu_2)^2 + 2a^2(\nu_1 + \nu_2) + 4ab \right) \right. \\
& - \left. \left(6\nu_1^2 \nu_2^2 + 2a(\nu_1^2 + \nu_2^2 + \nu_1 \nu_2) + 3b(\nu_1 + \nu_2) \right) + \frac{\alpha - \beta}{2} (\nu_1 - \nu_2)^2 V(\lambda) \right\} \\
& = -6\nu_1^2 \nu_2^2 + 3\lambda_3 \nu_1 \nu_2 (\nu_1 + \nu_2) - 3\lambda_3(\lambda_1^2 + \lambda_2^2)(\nu_1 + \nu_2) - 6\lambda_1 \lambda_2 \lambda_3^2 - 2(\nu_1^2 + \nu_2^2 + \nu_1 \nu_2)(\lambda_1 \lambda_2 - \lambda_3^2) \\
& \quad + (2\lambda_1 \lambda_2 + \lambda_3^2)(\nu_1 - \nu_2)^2 \\
& = -6(\lambda_3 - \nu_1)(\lambda_3 - \nu_2) \left(\nu_1 \nu_2 + \frac{\lambda_3}{2} (\nu_1 + \nu_2) + \lambda_1 \lambda_2 \right).
\end{aligned}$$

This conclude the proof of Theorem the main result.

Now if we equipped the space \mathbb{V} with the basis ($e_1 - e_3, e_2 - e_3$) and with the Lebesgue measure $d\nu = d\nu_1 d\nu_2$, then we can state

Corollary 1. *The Dunkl kernel E_k connected with the exponential function by*

$$E_k(\mu, \lambda) = \int_{co(\lambda)} e^{\langle \mu, \nu \rangle} F_k \left(\frac{\nu_1 + \nu_2}{2}, \frac{\nu_1 - \nu_2}{2}, \lambda \right) d\nu \quad (2.10)$$

where $co(\lambda) = \{\nu \in \mathbb{V}, \lambda_3 \leq \nu_1, \nu_2, \nu_3 \leq \lambda_1\}$, the convex hull of the orbit $G.\lambda$ and the function F_k is given by

$$F_k(x, y, \lambda) = \frac{\Gamma(2k)\Gamma(3k)}{2^{2k-2}\Gamma(k)^5 V(\lambda)^{2k}} \int_{\max(|y|, |x-\lambda_2|)}^{\min(x-\lambda_3, \lambda_1-x)} \left(3z^2(2y + \lambda_1 - \lambda_2) - 6y(x - \lambda_1)(x - \lambda_2) \right) \left(\frac{(\lambda_3 - x)^2 - z^2}{z^2} \right)^k \left((z^2 - y^2)((\lambda_1 - x)^2 - z^2)(z^2 - (\lambda_2 - x)^2) \right)^{k-1} dz,$$

if $\max(|y|, |x - \lambda_2|) \leq \min(x - \lambda_3, \lambda_1 - x)$ and equal 0 otherwise.

Proof. Recall that

$$\begin{aligned} \mathcal{J}_{k-\frac{1}{2}}((\mu_1 - \mu_2)z) &= \frac{\Gamma(2k)}{2^{2k-1}\Gamma(k)^2} \int_{\mathbb{R}} e^{(\mu_1 - \mu_2)y} \left(1 - \frac{y^2}{z^2}\right)^{k-1} \chi_{[-1,1]} \left(\frac{y}{z}\right) z^{-1} dy, \\ \mathcal{J}'_{k-\frac{1}{2}}((\mu_1 - \mu_2)z) &= \frac{\Gamma(2k)}{2^{2k-1}\Gamma(k)^2} \int_{\mathbb{R}} e^{(\mu_1 - \mu_2)y} \left(1 - \frac{y^2}{z^2}\right)^{k-1} \frac{y}{z^2} \chi_{[-1,1]} \left(\frac{y}{z}\right) dy. \end{aligned}$$

Inserting these into (1.2) and making use the change of variables:

$$x = \frac{\nu_1 + \nu_2}{2}, \quad z = \frac{\nu_1 - \nu_2}{2},$$

with Fubini's Theorem, we obtain

$$E_k(\mu, \lambda) = \int_{\mathbb{R}} \int_{\mathbb{R}} e^{(\mu_1 + \mu_2 - 2\mu_3)x + (\mu_1 - \mu_2)y} F_k(x, y, \lambda) dx dy \quad (2.11)$$

where

$$\begin{aligned} F_k(x, y, \lambda) &= \frac{\Gamma(2k)\Gamma(3k)}{2^{2k-2}\Gamma(k)^5 V(\lambda)^{2k}} \int_{\mathbb{R}} \left(3z^2(\lambda_1 - \lambda_2) - 6y(x^2 - z^2 + \lambda_3 x + \lambda_1 \lambda_2) \right) \left(\frac{(\lambda_3 - x)^2 - z^2}{z^2} \right)^k \\ &\quad \left((z^2 - y^2)(\lambda_1 - x)^2 - z^2 \right) (z^2 - (\lambda_2 - x)^2) \right)^{k-1} \\ &\quad \chi_{[-1,1]} \left(\frac{y}{z}\right) \chi_{[\lambda_1, \lambda_2]}(x + z) \chi_{[\lambda_3, \lambda_2]}(x - z) dz \\ &= \frac{\Gamma(2k)\Gamma(3k)}{2^{2k-2}\Gamma(k)^5 V(\lambda)^{2k}} \int_{\max(|y|, |x-\lambda_2|)}^{\min(x-\lambda_3, \lambda_1-x)} \left(3z^2(2y + \lambda_1 - \lambda_2) - 6y(x - \lambda_1)(x - \lambda_2) \right) \\ &\quad \left(\frac{(\lambda_3 - x)^2 - z^2}{z^2} \right)^k \left((z^2 - y^2)((\lambda_1 - x)^2 - z^2)(z^2 - (\lambda_2 - x)^2) \right)^{k-1} dz \end{aligned}$$

where we used the fact that

$$\chi_{[-1,1]} \left(\frac{y}{z}\right) \chi_{[\lambda_1, \lambda_2]}(x + z) \chi_{[\lambda_3, \lambda_2]}(x - z) = \chi_{\max(|y|, |x-\lambda_2|) \leq z \leq \min(x-\lambda_3, \lambda_1-x)}.$$

Now, the change of variables

$$x = \frac{\nu_1 + \nu_2}{2}, \quad y = \frac{\nu_1 - \nu_2}{2},$$

gives

$$E_k(\mu, \lambda) = \int_{\mathbb{R}} \int_{\mathbb{R}} e^{\langle \mu, \nu \rangle} F_k \left(\frac{\nu_1 + \nu_2}{2}, \frac{\nu_1 - \nu_2}{2}, \lambda \right) d\nu_1 d\nu_2. \quad (2.12)$$

To achieve the proof we use that

$$\left\{ \nu \in \mathbb{V}; \quad \max \left(\left| \frac{\nu_1 - \nu_2}{2} \right|, \left| \frac{\nu_1 + \nu_2}{2} - \lambda_2 \right| \right) \leq \min \left(\frac{\nu_1 + \nu_2}{2} - \lambda_3, \lambda_1 - \frac{\nu_1 + \nu_2}{2} \right) \right\} = co(\lambda).$$

□

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